

Office of the State Treasurer
Lottery for Education Reserve Holdings
As of June 30, 2018

Lottery for Education Reserve: A dedicated portfolio that invests the Lottery for Education shortfall reserve funds with an overall portfolio effective duration that ranges between .10 and 2.50 with a neutral duration of .90. The performance objective is to meet or exceed the Bank of America Merrill Lynch 1-year U.S. Treasury Note Index.

Duration: 0.45

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P	FITCH
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit	07/01/18	\$ 19,262,891	\$ 19,262,891	\$ 19,262,891	P-1	A-1	F1+
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	07/02/18	1,081,406	1,081,406	1,081,406	P-1	A-1	F1
FOREIGN BANK RATED A-1+	Overnight Repurchase Agreement	07/02/18	60,000,000	60,000,000	60,000,000	P-2	A-1+	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement ²	07/06/18	4,000,000	4,000,000	4,000,000	NR	A-1	NR
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	07/19/18	2,000,000	1,997,060	2,006,841	Aaa	AAA	NR
FOREIGN BANK RATED A-1	Commercial Paper	07/24/18	10,000,000	9,905,478	9,987,989	P-1	A-1	F1+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	07/25/18	5,000,000	4,993,600	5,014,733	Aaa	AA+	NR
FOREIGN BANK RATED A-1+	Term Repurchase Agreement ²	07/25/18	8,000,000	8,000,000	8,000,000	NR	A-1+	NR
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	07/27/18	2,000,000	1,991,740	2,006,093	Aaa	AA+	AAA
FOREIGN BANK RATED A-1	Term Repurchase Agreement	08/13/18	20,000,000	20,000,000	20,000,000	NR	A-1	NR
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Callable Bond	08/15/18	10,000,000	10,004,500	10,025,730	Aaa	AA+	AAA
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	08/30/18	96,000,000	96,000,000	96,000,000	NR	A-1+	NR
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/14/18	10,200,000	10,233,726	10,214,717	Aaa	AA+	NR
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/01/18	10,000,000	9,989,650	9,993,295	Aaa	AA+	NR
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	10/12/18	15,000,000	14,914,020	14,980,892	Aaa	AA+	AAA
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/07/18	17,000,000	17,000,000	17,000,000	NR	A-1	F1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/07/18	50,000,000	50,000,000	50,000,000	NR	A-1	F1
FEDERAL HOME LOAN BANK	Fixed Rate Bond	12/14/18	13,810,000	13,893,136	13,793,268	Aaa	AA+	NR
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	01/28/19	15,465,000	15,473,506	15,479,630	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	12/31/10	10,000,000	9,912,891	10,004,806	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	10/31/22	5,000,000	4,996,484	4,871,731	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	10/31/22	5,000,000	4,992,578	4,871,731	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	12/31/22	5,000,000	4,933,203	4,927,828	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	02/28/23	5,000,000	4,993,359	5,023,752	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	05/31/23	5,000,000	5,007,813	5,017,896	Aaa	AA+	AAA
			\$ 403,819,297	\$ 403,577,041	\$ 403,565,229			

Notes:

1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; FHLB letters of credit; or the Secure Deposit Program.
2. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

07/25/18
UNAUDITED

Schedule VI